

PCE Endowment Fund
Net Asset Value
As of the Month Ending
June 30, 2015

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 84,290.14
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>84,290.14</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	322,315,764.80
Total fixed Income Securities	<u>322,315,764.80</u>

Broad Domestic Equity

SSgA Russell 3000	426,862,023.90
Total Broad Domestic Equity	<u>426,862,023.90</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	133,984,754.51
Lazard International Equities	86,142,577.23
Total Global Equity Ex-U.S.	<u>220,127,331.74</u>

Receivables and Payables

Income Receivable	20.08
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Total Assets

\$ 969,389,430.66

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
June 30, 2015

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 20.08	\$ 732.44
ST Liquidity (<i>Internally Managed</i>)	-	
	<u>20.08</u>	<u>732.44</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(3,073,663.60)	6,560,439.96
	<u>(3,073,663.60)</u>	<u>6,560,439.96</u>
Broad Domestic Equity		
SSgA Russell 3000	(7,329,954.68)	31,037,569.28
	<u>(7,329,954.68)</u>	<u>31,037,569.28</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	(3,854,086.69)	(5,004,569.99)
Lazard International Equities	(1,405,279.64)	598,132.35
	<u>(5,259,366.33)</u>	<u>(4,406,437.64)</u>
Total Investment Income (Loss)	\$ (15,662,964.53)	\$ 33,192,304.04
Total Invested Assets, Beginning of Period	985,057,701.97	977,867,366.73
Net Contribution (Withdrawal)	(5,306.78)	(41,670,240.11)
Total Assets	<u>\$ 969,389,430.66</u>	<u>\$ 969,389,430.66</u>

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